

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	10/31/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$658,121,029	\$1,303,737,646
% of total pool	33.55%	66.45%
Portfolio Duration*	0.377	1.797
Index Duration*	0.375	1.926
% of index	100.53%	93.30%
Weighted Average Days to Maturity	138	708
Earned Income Yield	0.501%	3.606%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.824, Liquidity duration decreases to .364, and the Core/Liquidity split adjusts to 64.93% Core/35.07% Liquidity.